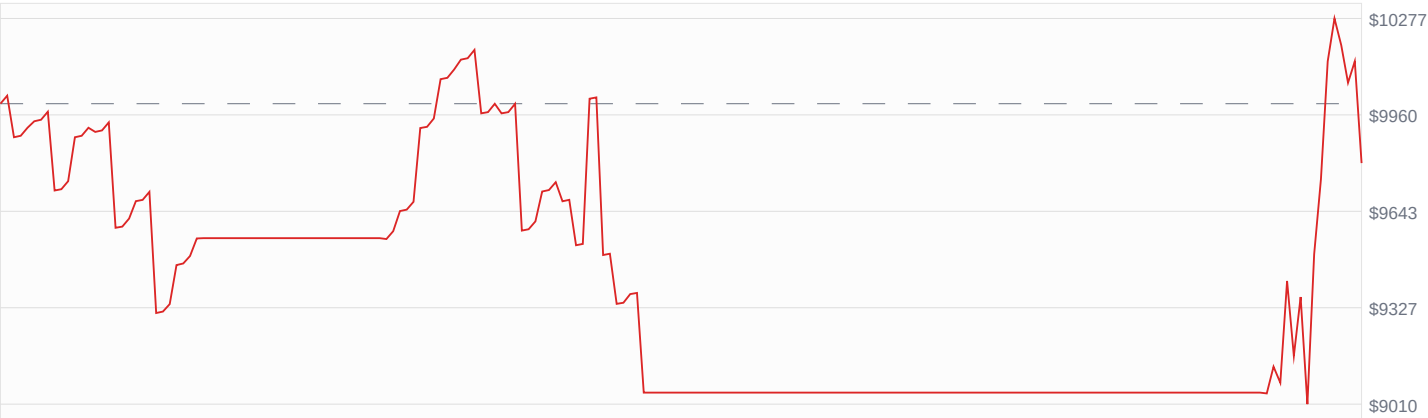




Backtest #53516 · VOXR · EVO_EVOEVOE_v2086

ROI	Sharpe	Win Rate	Max Drawdown
-2.01%	-0.05	33.3%	-11.32%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The VOXR backtest for EVO_EVOEVOE_v2086 failed, delivering a negative ROI and a Sharpe ratio of -0.05 due to a mere 3 trades. With such a limited sample size, the 33.3% win rate and 11.32% drawdown lack statistical significance and cannot support a strategy conclusion. The data suggests the current logic is overfitting to noise rather than capturing genuine market inefficiencies. We must expand the lookback period or adjust entry filters to generate a robust sample before any further deployment.

ADDITIONAL METRICS

CAGR	-2.01%
Sortino Ratio	-0.02
Turnover	5.70x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$9801.86